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TITLE: INTEGRATED FINANCIAL RISK MANAGEMENT DEVICE AND
FINANCIAL TRANSACTION
MODELING DEVICE

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ABSTRACT:

PROBLEM TO BE SOLVED: To reduce the development/operation cost of an integrated risk management system for financial transactions and to improve the performance of the system by acquiring operation results, while successively referring to a reference information group and calculating the characteristics of composite transactions, based on the operation results.

SOLUTION: A virtual transaction means 107 includes a reference information group 104 for referring to respective transaction substance

modeling means 103.
Respective means 103 are successively referred to from the
group 104, based on
a prescribed instruction and a price evaluation computing
means 101 is executed
to obtain operation results. A composite transaction
characteristic
calculation means 106 calculates the characteristics of
composite transactions,
based on respective operation results. In risk management
for plural financial
transactions constituted of one or more transaction
substances, three demands,
i.e., the simplification of the system, speed-up of risk
management operation
and data compression, which are difficult to be
simultaneously attained in a
conventional method can be simultaneously attained.

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